

PARTIAL STEPWISE REGRESSION FOR DATA MINING

ABSTRACT OF THE DISCLOSURE

5 A computerized data mining method for determining a prediction model for a dependent data mining variable based on a multitude of independent data mining variables, comprising replacement of the independent data mining variable with potential values from a global range by a multitude of independent local data mining variables, each relating to potential values from a sub-range of the global range. The method further comprises an initialization step and a looping sequence that includes steps of determining for every independent local data mining variable not yet reflected in the current prediction model a multitude of partial regression functions, determining for each of the partial regression functions a significance value, selecting the most significant partial regression function and the corresponding not yet reflected local data mining variable, and adding the most significant partial regression function to the current prediction model.